

# Branching Networks II

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Principles of Complex Systems, Vols. 1, 2, & 3D  
CSYS/MATH 6701, 6713, & a pretend number, 2024–2025

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The PoCverse  
Branching Networks  
II

1 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



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The PoCverse  
Branching Networks  
II

2 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

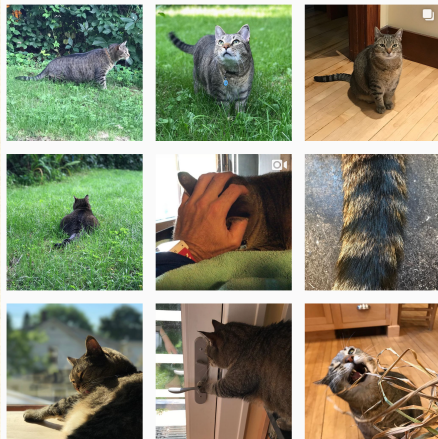
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The PoCverse  
Branching Networks  
II  
3 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Outline

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell


References

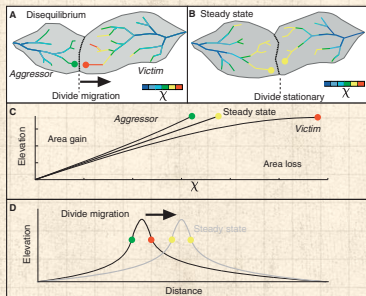




# Piracy on the high $\chi$ 's:



“Dynamic Reorganization of River Basins”   
 Willett et al.,  
 Science, **343**, 1248765, 2014. <sup>[21]</sup>

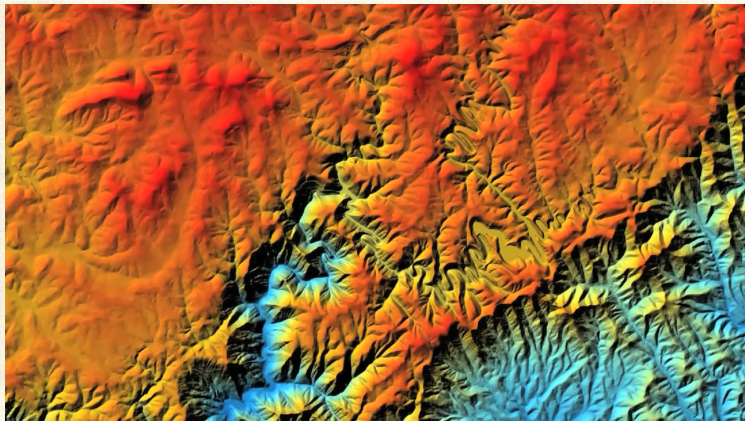


$$\frac{\partial z(x, t)}{\partial t} = U - KA^m \left| \frac{\partial z(x, t)}{\partial x} \right|^n$$

$$z(x) = z_b + \left( \frac{U}{KA_0^m} \right)^{1/n} \chi$$

$$\chi = \int_{x_b}^x \left( \frac{A_0}{A(x')} \right)^{m/n} dx'$$

## Piracy on the high $\chi$ 's:



Story: How river networks move across a landscape  (Science Daily)

Source: [https://www.youtube.com/watch?v=FnroL1\\_-12c](https://www.youtube.com/watch?v=FnroL1_-12c) 

The PoCverse  
Branching Networks  
II

7 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References









# Can Horton and Tokunaga be happy?

Horton and Tokunaga seem different:

The PoCSverse  
Branching Networks  
II

10 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Can Horton and Tokunaga be happy?

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In terms of network architecture, Horton's laws appear to contain less detailed information than Tokunaga's law.



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-  Oddly, Horton's laws have **four** parameters and Tokunaga has **two** parameters.



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Horton and Tokunaga seem different:

-  In terms of network architecture, Horton's laws appear to contain less detailed information than Tokunaga's law.
  -  Oddly, Horton's laws have **four** parameters and Tokunaga has **two** parameters.
  -   $R_n$ ,  $R_a$ ,  $R_\ell$ , and  $R_s$  **versus**  $T_1$  and  $R_T$ . One simple redundancy:  $R_\ell = R_s$ .
- Insert assignment question 



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Insert assignment question 
-  To make a connection, clearest approach is to start with Tokunaga's law ...



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Insert assignment question 
-  To make a connection, clearest approach is to start with Tokunaga's law ...
-  Known result: Tokunaga  $\rightarrow$  Horton <sup>[18, 19, 20, 9, 2]</sup>



# Let us make them happy

We need one more ingredient:

The PoCSverse  
Branching Networks  
II

11 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References





# Let us make them happy

We need one more ingredient:

Space-fillingness

The PoCSverse  
Branching Networks  
II

11 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



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## Space-fillingness





A network is **space-filling** if the average distance between adjacent streams is roughly constant.



# Let us make them happy

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## Space-fillingness




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-  Reasonable for river and cardiovascular networks



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-  For river networks:  
**Drainage density**  $\rho_{dd}$  = inverse of typical distance between channels in a landscape.



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$$\rho_{dd} \simeq \frac{\sum \text{stream segment lengths}}{\text{basin area}}$$



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$$\rho_{dd} \simeq \frac{\sum \text{stream segment lengths}}{\text{basin area}} = \frac{\sum_{\omega=1}^{\Omega} n_{\omega} \bar{s}_{\omega}}{a_{\Omega}}$$



# More with the happy-making thing

Start with Tokunaga's law:  $T_k = T_1 R_T^{k-1}$

The PoCverse  
Branching Networks  
II

12 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



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$$n_\omega / n_{\omega+1} = R_n.$$






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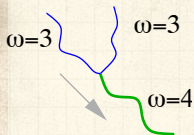
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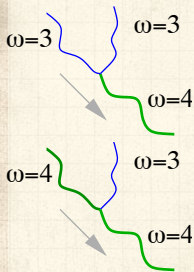
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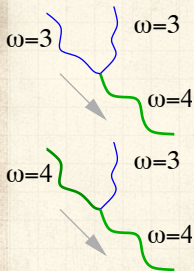
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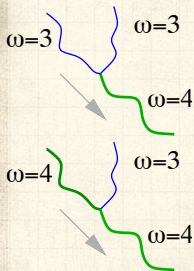
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▶  $n_{\omega'} T_{\omega'-\omega}$  streams of order  $\omega$  do this



# More with the happy-making thing

Putting things together:



$$n_\omega = \underbrace{2n_{\omega+1}}_{\text{generation}} +$$

The PoCverse  
Branching Networks  
II

13 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



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Use Tokunaga's law and manipulate expression to find Horton's law for stream numbers follows and hence obtain  $R_n$ .



Insert assignment question 



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Insert assignment question 



Solution:


$$R_n = \frac{(2 + R_T + T_1) \pm \sqrt{(2 + R_T + T_1)^2 - 8R_T}}{2}$$

(The larger value is the one we want.)



# Finding other Horton ratios

Connect Tokunaga to  $R_s$

 Now use uniform drainage density  $\rho_{dd}$ .

The PoCverse  
Branching Networks  
II  
14 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Finding other Horton ratios

## Connect Tokunaga to $R_s$



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Assume side streams are roughly separated by distance  $1/\rho_{dd}$ .



# Finding other Horton ratios

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- For an order  $\omega$  **stream segment**, expected length is

$$\bar{s}_\omega \simeq \rho_{dd}^{-1} \left( 1 + \sum_{k=1}^{\omega-1} T_k \right)$$



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$$\bar{s}_\omega \simeq \rho_{dd}^{-1} \left( 1 + T_1 \sum_{k=1}^{\omega-1} R_T^{k-1} \right) \propto R_T^\omega$$



# Horton and Tokunaga are happy

Altogether then:



$$\Rightarrow \bar{s}_\omega / \bar{s}_{\omega-1} = R_T$$





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Recall  $R_\ell = R_s$  so

$$R_\ell = R_s = R_T$$



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Recall  $R_\ell = R_s$  so

$$R_\ell = R_s = R_T$$



And from before:

$$R_n = \frac{(2 + R_T + T_1) + \sqrt{(2 + R_T + T_1)^2 - 8R_T}}{2}$$



# Horton and Tokunaga are happy

The PoCverse  
Branching Networks  
II  
16 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations


Fluctuations

Models

Nutshell

References

Some observations:

  $R_n$  and  $R_\ell$  depend on  $T_1$  and  $R_T$ .



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The PoCverse  
Branching Networks  
II  
16 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations


Fluctuations


Models

Nutshell

References

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 Seems that  $R_a$  must as well ...



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Some observations:

-   $R_n$  and  $R_\ell$  depend on  $T_1$  and  $R_T$ .
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-  Suggests Horton's laws must contain some redundancy



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-  We'll in fact see that  $R_a = R_n$ .



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-  Seems that  $R_a$  must as well ...
-  Suggests Horton's laws must contain some redundancy
-  We'll in fact see that  $R_a = R_n$ .
-  Also: Both Tokunaga's law and Horton's laws can be generalized to relationships between non-trivial statistical distributions. [3, 4]





# Horton and Tokunaga are happy


## The other way round

 Note: We can invert the expressions for  $R_n$  and  $R_\ell$  to find Tokunaga's parameters in terms of Horton's parameters.



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$$R_T = R_\ell,$$




$$T_1 = R_n - R_\ell - 2 + 2R_\ell/R_n.$$



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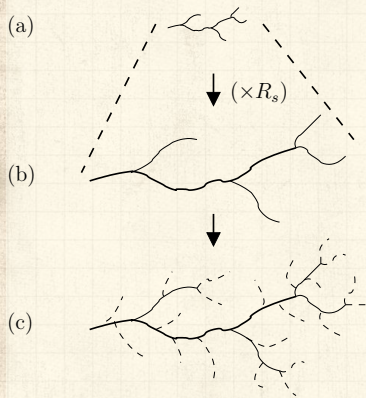


Suggests we should be able to argue that Horton's laws imply Tokunaga's laws (if drainage density is uniform) ...



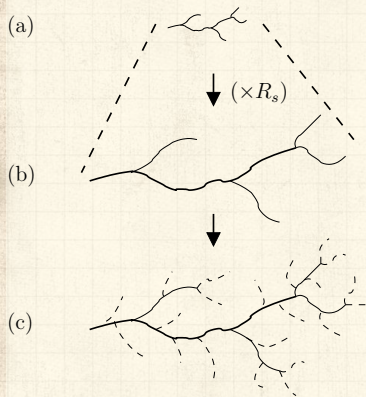
# Horton and Tokunaga are friends

From Horton to Tokunaga [2]



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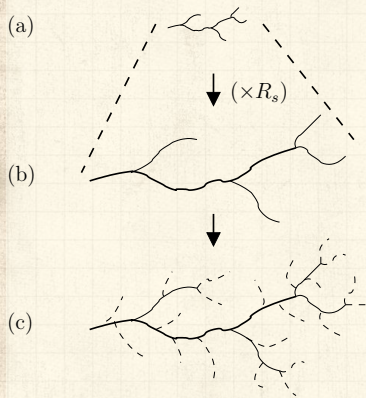


Assume Horton's laws hold  
for number and length



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From Horton to Tokunaga [2]



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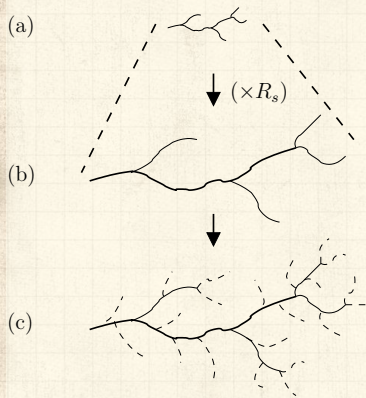



Start with picture showing an order  $\omega$  stream and order  $\omega - 1$  generating and side streams.





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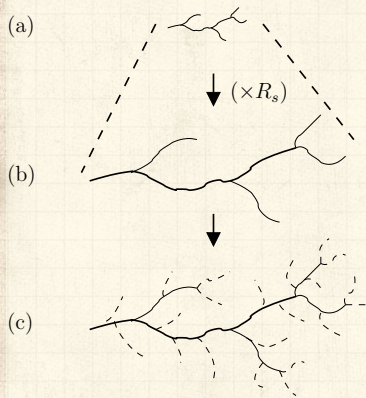
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 Scale up by a factor of  $R_\ell$ , orders increment to  $\omega + 1$  and  $\omega$ .





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 Start with picture showing an order  $\omega$  stream and order  $\omega - 1$  generating and side streams.

 Scale up by a factor of  $R_\ell$ , orders increment to  $\omega + 1$  and  $\omega$ .


 Maintain drainage density by adding new order  $\omega - 1$  streams





# Horton and Tokunaga are friends

...and in detail:

 Must retain same drainage density.

The PoCSverse  
Branching Networks  
II  
19 of 85

Horton ⇔ Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Horton and Tokunaga are friends

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- Add an extra  $(R_\ell - 1)$  first order streams for each original tributary.



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$$T_k = (R_\ell - 1) \left( 1 + \sum_{i=1}^{k-1} T_i \right).$$

- For large  $\omega$ , Tokunaga's law is the solution—let's check ...



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Just checking:


 Substitute Tokunaga's law  $T_i = T_1 R_T^{i-1} = T_1 R_\ell^{i-1}$  into

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 Substitute Tokunaga's law  $T_i = T_1 R_T^{i-1} = T_1 R_\ell^{i-1}$  into

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$$T_k = (R_\ell - 1) \left( 1 + \sum_{i=1}^{k-1} T_1 R_\ell^{i-1} \right)$$

$$= (R_\ell - 1) \left( 1 + T_1 \frac{R_\ell^{k-1} - 1}{R_\ell - 1} \right)$$

$$\simeq (R_\ell - 1) T_1 \frac{R_\ell^{k-1}}{R_\ell - 1} = T_1 R_\ell^{k-1} \quad \dots\text{yep.}$$



# Horton's laws of area and number:

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

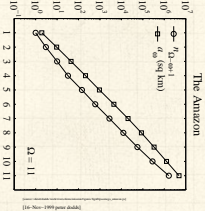
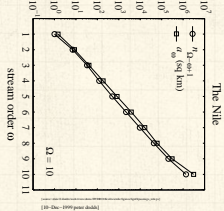
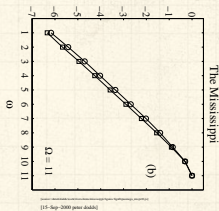
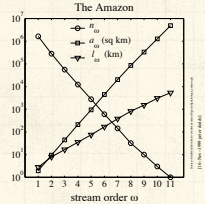
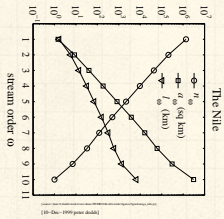
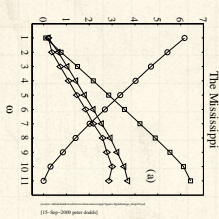
Scaling relations

Fluctuations

Models

Nutshell

References



In bottom plots, stream number graph has been flipped vertically.



Highly suggestive that  $R_{\omega} \equiv R_{\omega-1}$



# Measuring Horton ratios is tricky:

The PoCverse  
Branching Networks  
II

22 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



How robust are our estimates of ratios?



# Measuring Horton ratios is tricky:



How robust are our estimates of ratios?



Rule of thumb: discard data for two smallest and two largest orders.



# Mississippi:

$\omega$ range	$R_n$	$R_a$	$R_\ell$	$R_s$	$R_a/R_n$
[2, 3]	5.27	5.26	2.48	2.30	1.00
[2, 5]	4.86	4.96	2.42	2.31	1.02
[2, 7]	4.77	4.88	2.40	2.31	1.02
[3, 4]	4.72	4.91	2.41	2.34	1.04
[3, 6]	4.70	4.83	2.40	2.35	1.03
[3, 8]	4.60	4.79	2.38	2.34	1.04
[4, 6]	4.69	4.81	2.40	2.36	1.02
[4, 8]	4.57	4.77	2.38	2.34	1.05
[5, 7]	4.68	4.83	2.36	2.29	1.03
[6, 7]	4.63	4.76	2.30	2.16	1.03
[7, 8]	4.16	4.67	2.41	2.56	1.12
mean $\mu$	4.69	4.85	2.40	2.33	1.04
std dev $\sigma$	0.21	0.13	0.04	0.07	0.03
$\sigma/\mu$	0.045	0.027	0.015	0.031	0.024



# Amazon:

$\omega$ range	$R_n$	$R_a$	$R_\ell$	$R_s$	$R_a/R_n$
[2, 3]	4.78	4.71	2.47	2.08	0.99
[2, 5]	4.55	4.58	2.32	2.12	1.01
[2, 7]	4.42	4.53	2.24	2.10	1.02
[3, 5]	4.45	4.52	2.26	2.14	1.01
[3, 7]	4.35	4.49	2.20	2.10	1.03
[4, 6]	4.38	4.54	2.22	2.18	1.03
[5, 6]	4.38	4.62	2.22	2.21	1.06
[6, 7]	4.08	4.27	2.05	1.83	1.05
mean $\mu$	4.42	4.53	2.25	2.10	1.02
std dev $\sigma$	0.17	0.10	0.10	0.09	0.02
$\sigma/\mu$	0.038	0.023	0.045	0.042	0.019



# Reducing Horton's laws:


Rough first effort to show  $R_n \equiv R_a$ :





# Reducing Horton's laws:


Rough first effort to show  $R_n \equiv R_a$ :

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# Reducing Horton's laws:

Continued ...



$$a_{\Omega} \propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left( \frac{R_s}{R_n} \right)^{\omega}$$



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Continued ...



$$\begin{aligned} a_{\Omega} &\propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left( \frac{R_s}{R_n} \right)^{\omega} \\ &= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)} \end{aligned}$$





# Reducing Horton's laws:

Continued ...



$$\begin{aligned} a_{\Omega} &\propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left( \frac{R_s}{R_n} \right)^{\omega} \\ &= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)} \\ &\sim R_n^{\Omega-1} \bar{s}_1 \frac{1}{1 - (R_s/R_n)} \text{ as } \Omega \nearrow \end{aligned}$$



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Continued ...



$$\begin{aligned} a_{\Omega} &\propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left( \frac{R_s}{R_n} \right)^{\omega} \\ &= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)} \\ &\sim R_n^{\Omega-1} \bar{s}_1 \frac{1}{1 - (R_s/R_n)} \text{ as } \Omega \nearrow \end{aligned}$$



So,  $a_{\Omega}$  is growing like  $R_n^{\Omega}$  and therefore:

$$R_n \equiv R_a$$



# Reducing Horton's laws:

Not quite:



...But this only a rough argument as Horton's laws do not imply a strict hierarchy



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- ...But this only a rough argument as Horton's laws do not imply a strict hierarchy
- Need to account for sidebranching.





# Reducing Horton's laws:

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 Need to account for sidebranching.

 Insert assignment question 



# Equipartitioning:

Intriguing division of area:

 Observe: Combined area of basins of order  $\omega$  independent of  $\omega$ .



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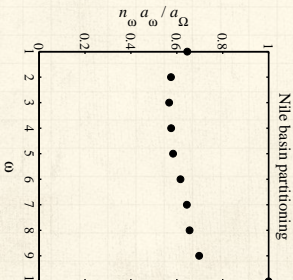
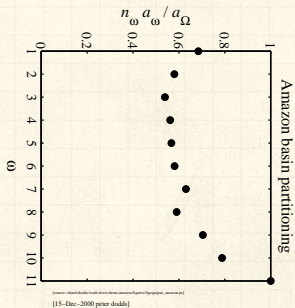
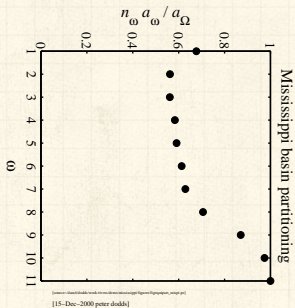
 Reason:

$$n_\omega \propto (R_n)^{-\omega}$$
$$\bar{a}_\omega \propto (R_a)^\omega \propto n_\omega^{-1}$$



# Equipartitioning:

Some examples:



The PoCverse  
Branching Networks  
II  
29 of 85  
Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Neural Reboot: Fwoompf

The PoCverse  
Branching Networks  
II

30 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton


Scaling relations

Fluctuations

Models

Nutshell

References

<https://www.youtube.com/watch?v=5mUs70SqD4o?rel=0> 



# Scaling laws

The story so far:

The PoCSverse  
Branching Networks  
II

31 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Scaling laws

The story so far:



Natural branching networks are **hierarchical, self-similar** structures

The PoCverse  
Branching Networks  
II

31 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models


Nutshell


References



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 Only **two** parameters are **independent**:  
$$(T_1, R_T) \Leftrightarrow (R_n, R_s)$$



# Scaling laws

A little further ...

The PoCverse  
Branching Networks  
II

32 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models


Nutshell

References



# Scaling laws

A little further ...

 Ignore stream ordering for the moment

The PoCSverse  
Branching Networks  
II

32 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Scaling laws

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- Q:** What is probability that the longest stream from  $p$  has length  $\ell$ ?  $P(\ell) \propto \ell^{-\gamma}$  for large  $\ell$
- Roughly observed:  $1.3 \lesssim \tau \lesssim 1.5$  and  $1.7 \lesssim \gamma \lesssim 2.0$



# Scaling laws

## Probability distributions with power-law decays

The PoCSverse  
Branching Networks  
II

33 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Scaling laws

The PoCverse  
Branching Networks  
II

33 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References

## Probability distributions with power-law decays



We see them everywhere:



# Scaling laws

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Earthquake magnitudes (Gutenberg-Richter law)



# Scaling laws

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City sizes (Zipf's law)



## Probability distributions with power-law decays



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# Scaling laws

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A big part of the story of complex systems



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Arise from **mechanisms**: growth, randomness, optimization,






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A big part of the story of complex systems



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Our task is always to illuminate the mechanism ...



# Scaling laws

## Connecting exponents

The PoCSverse  
Branching Networks  
II

34 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Scaling laws

## Connecting exponents





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# Scaling laws

Finding  $\gamma$ :

The PoCverse  
Branching Networks  
II

35 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models


Nutshell

References



# Scaling laws

Finding  $\gamma$ :

 Often useful to work with **cumulative distributions**, especially when dealing with power-law distributions.





# Scaling laws

## Finding $\gamma$ :


- Often useful to work with **cumulative distributions**, especially when dealing with power-law distributions.
- The complementary cumulative distribution turns out to be most useful:


$$P_{>}(l_*) = P(l > l_*) = \int_{l=l_*}^{l_{\max}} P(l) dl$$



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Also known as the exceedance probability.



# Scaling laws


Finding  $\gamma$ :


 The connection between  $P(x)$  and  $P_{>}(x)$  when  $P(x)$  has a power law tail is simple:



# Scaling laws

## Finding $\gamma$ :

 The connection between  $P(x)$  and  $P_{>}(x)$  when  $P(x)$  has a power law tail is simple:


 Given  $P(\ell) \sim \ell^{-\gamma}$  large  $\ell$  then for large enough  $\ell_*$


$$P_{>}(\ell_*) = \int_{\ell=\ell_*}^{\ell_{\max}} P(\ell) d\ell$$



# Scaling laws

## Finding $\gamma$ :

 The connection between  $P(x)$  and  $P_{>}(x)$  when  $P(x)$  has a power law tail is simple:

 Given  $P(\ell) \sim \ell^{-\gamma}$  large  $\ell$  then for large enough  $\ell_*$


$$P_{>}(\ell_*) = \int_{\ell=\ell_*}^{\ell_{\max}} P(\ell) d\ell$$


$$\sim \int_{\ell=\ell_*}^{\ell_{\max}} \ell^{-\gamma} d\ell$$



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$$\propto l_*^{-(\gamma-1)} \quad \text{for } l_{\max} \gg l_*$$





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 **Aim:** determine probability of randomly choosing a point on a network with main stream length  $> l_*$



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-  Use Horton's law of stream segments:  $\bar{s}_\omega / \bar{s}_{\omega-1} = R_s \dots$



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$$P_{>}(\bar{l}_\omega) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} \simeq \sum_{\omega'=\omega+1}^{\Omega} (1 \cdot R_n^{\Omega-\omega'})$$




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 Cleaning up irrelevant constants:


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Insert assignment question 




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 Let's connect to one last relationship: Hack's law



# Scaling laws

Hack's law: <sup>[6]</sup>



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$$\bar{l}_\omega \propto e^{\omega \ln R_s} \propto (e^{\omega \ln R_n})^{\ln R_s / \ln R_n}$$

$$\propto (R_n^\omega)^{\ln R_s / \ln R_n} \propto \bar{a}_\omega^{\ln R_s / \ln R_n} \Rightarrow h = \ln R_s / \ln R_n$$



# We mentioned there were a good number of ‘laws’: [2]

Relation:	Name or description:
-----------	----------------------

$T_k = T_1 (R_T)^{k-1}$	Tokunaga's law
-------------------------	----------------

$\ell \sim L^d$	self-affinity of single channels
-----------------	----------------------------------

$n_\omega / n_{\omega+1} = R_n$	Horton's law of stream numbers
---------------------------------	--------------------------------

$\ell_{\omega+1} / \ell_\omega = R_\ell$	Horton's law of main stream lengths
--	-------------------------------------

$\bar{a}_{\omega+1} / \bar{a}_\omega = R_a$	Horton's law of basin areas
---	-----------------------------

$\bar{s}_{\omega+1} / \bar{s}_\omega = R_s$	Horton's law of stream segment lengths
---	--

$L_\perp \sim L^H$	scaling of basin widths
--------------------	-------------------------

$P(a) \sim a^{-\tau}$	probability of basin areas
-----------------------	----------------------------

$P(\ell) \sim \ell^{-\gamma}$	probability of stream lengths
-------------------------------	-------------------------------

$\ell \sim a^h$	Hack's law
-----------------	------------

$a \sim L^D$	scaling of basin areas
--------------	------------------------

$\Lambda \sim a^\beta$	Langbein's law
------------------------	----------------

$\lambda \sim L^\varphi$	variation of Langbein's law
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# Connecting exponents

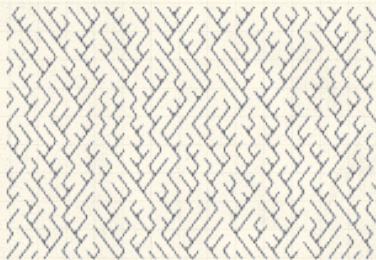
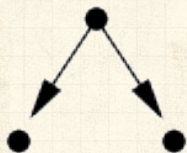
Only 3 parameters are independent:  
e.g., take  $d$ ,  $R_n$ , and  $R_s$

relation:	scaling relation/parameter: [2]
$\ell \sim L^d$	$d$
$T_k = T_1(R_T)^{k-1}$	$T_1 = R_n - R_s - 2 + 2R_s/R_n$ $R_T = R_s$
$n_\omega/n_{\omega+1} = R_n$	$R_n$
$\bar{a}_{\omega+1}/\bar{a}_\omega = R_a$	$R_a = R_n$
$\bar{\ell}_{\omega+1}/\bar{\ell}_\omega = R_\ell$	$R_\ell = R_s$
$\ell \sim a^h$	$h = \ln R_s / \ln R_n$
$a \sim L^D$	$D = d/h$
$L_\perp \sim L^H$	$H = d/h - 1$
$P(a) \sim a^{-\tau}$	$\tau = 2 - h$
$P(\ell) \sim \ell^{-\gamma}$	$\gamma = 1/h$
$\Lambda \sim a^\beta$	$\beta = 1 + h$
$\lambda \sim L^\varphi$	$\varphi = d$



# Scheidegger's model

## Directed random networks <sup>[11, 12]</sup>



$$P(\searrow) = P(\swarrow) = 1/2$$



Functional form of all scaling laws exhibited but exponents differ from real world <sup>[15, 16, 14]</sup>



Useful and interesting test case

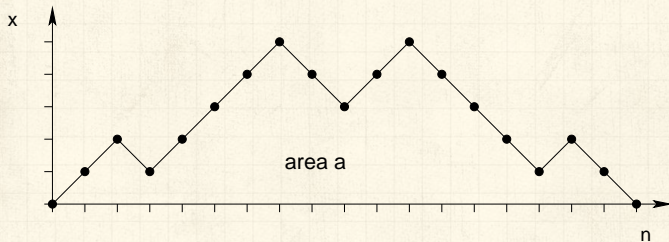


# A toy model—Scheidegger's model

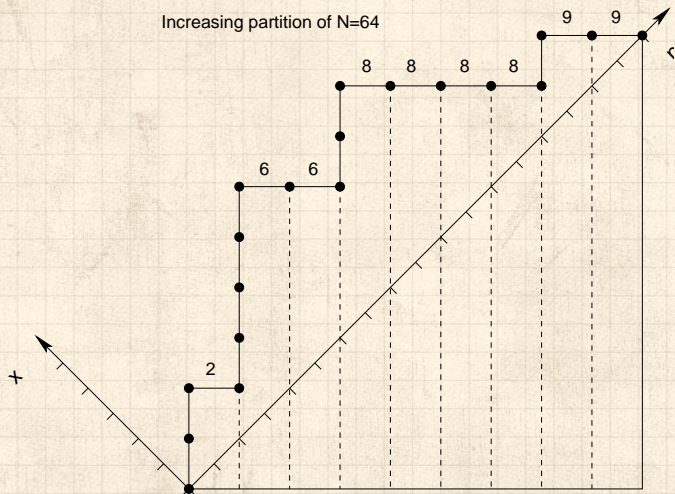
Random walk basins:



Boundaries of basins are random walks



# Scheidegger's model



The PoCverse  
Branching Networks  
II

49 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



# Scheidegger's model

Prob for first return of a random walk in  $(1+1)$  dimensions  
(from CSYS/MATH 300):

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$$P(n) \sim \frac{1}{2\sqrt{\pi}} n^{-3/2}.$$

and so  $P(\ell) \propto \ell^{-3/2}$ .



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Find  $\tau = 4/3, h = 2/3, \gamma = 3/2, d = 1$ .





# Scheidegger's model

Prob for first return of a random walk in (1+1) dimensions  
(from CSYS/MATH 300):



$$P(n) \sim \frac{1}{2\sqrt{\pi}} n^{-3/2}.$$

and so  $P(\ell) \propto \ell^{-3/2}$ .



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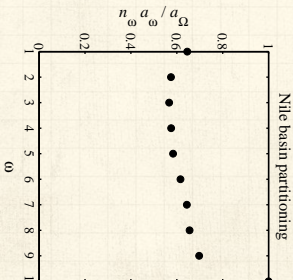
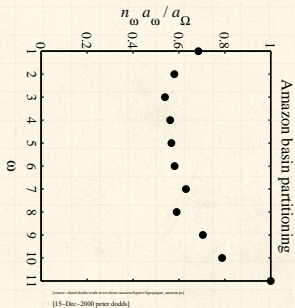
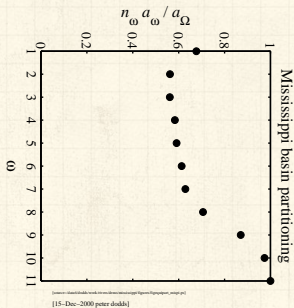


$R_n$  and  $R_\ell$  have not been derived analytically.



# Equipartitioning reexamined:

Recall this story:



# Equipartitioning

The PoCverse  
Branching Networks  
II

52 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

References



What about

$$P(a) \sim a^{-\tau} \quad ?$$



# Equipartitioning



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$$aP(a) \sim a^{-\tau+1} \neq \text{const}$$

  $P(a)$  overcounts basins within basins ...

 while stream ordering separates basins ...



# Fluctuations

The PoCSverse  
Branching Networks  
II

53 of 85

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Moving beyond the mean:





# Fluctuations

Moving beyond the mean:

 Both Horton's laws and Tokunaga's law relate average properties, e.g.,

$$\bar{s}_\omega / \bar{s}_{\omega-1} = R_s$$



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- Yields rich and full description of branching network structure



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- Natural generalization to consider relationships between **probability distributions**
- Yields rich and full description of branching network structure
- See into the heart of randomness ...



# A toy model—Scheidegger's model

## Directed random networks <sup>[11, 12]</sup>



$$P(\searrow) = P(\swarrow) = 1/2$$



Flow is directed downwards



# Generalizing Horton's laws

$$\bar{\ell}_\omega \propto (R_\ell)^\omega \Rightarrow N(\ell|\omega) = (R_n R_\ell)^{-\omega} F_\ell(\ell/R_\ell^\omega)$$

The PoCverse  
Branching Networks  
II

55 of 85

Horton  $\Leftrightarrow$  Tokunaga

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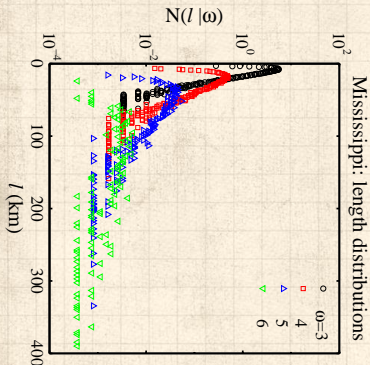
$$\bar{a}_\omega \propto (R_a)^\omega \Rightarrow N(a|\omega) = (R_n^2)^{-\omega} F_a(a/R_n^\omega)$$



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$$\bar{\ell}_\omega \propto (R_\ell)^\omega \Rightarrow N(\ell|\omega) = (R_n R_\ell)^{-\omega} F_\ell(\ell/R_\ell^\omega)$$

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[source: peter dodd's work (http://www.dodds.net/~peter/figures/fig9a\_omega\_3.pdf)]


[09-Dec-1999 peter dodd's]

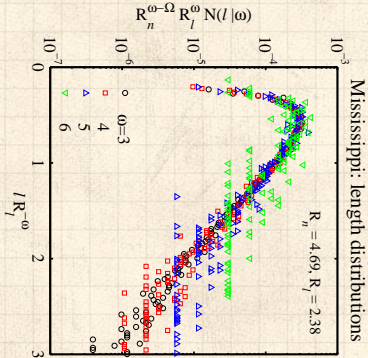
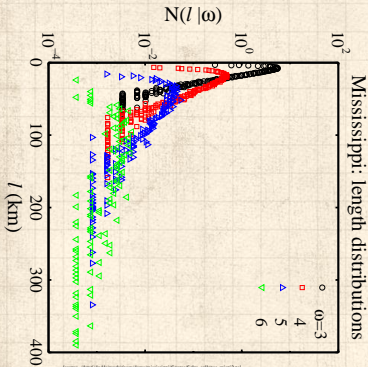





# Generalizing Horton's laws

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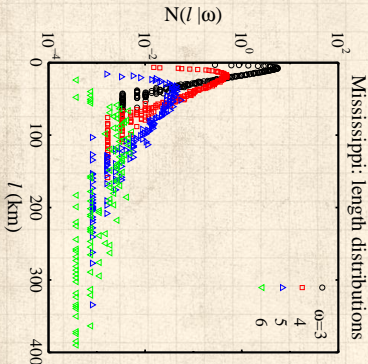
 Scaling collapse works well for intermediate orders



# Generalizing Horton's laws

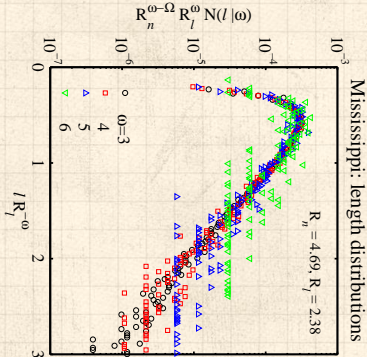
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[source: daniel dodds, work/courses/chaos/intermediate/figures/figure\_10/figure\_10.jpg]


[09-Dec-1999 peter dodds]



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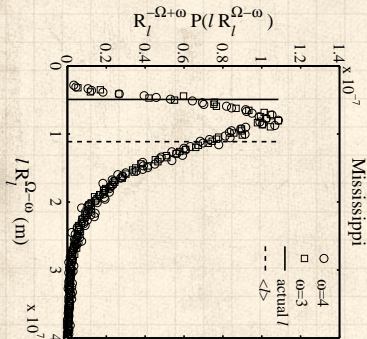
 All **moments** grow exponentially with order



# Generalizing Horton's laws



How well does overall basin fit internal pattern?




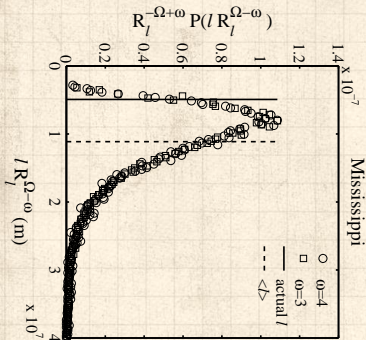
[source: <https://www.researchgate.net/publication/348638441/figure/fig/1/figure-pdf/348638441-348638441-348638441.pdf>]


[10-Dec-1999 peter dodds]



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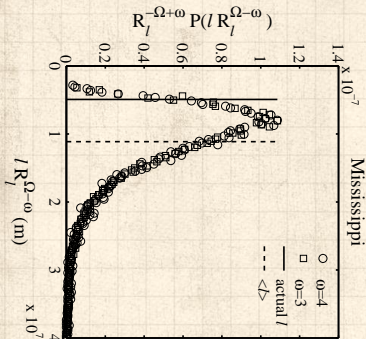
 Actual length = 4920 km (at 1 km res)

[10-Dec-1999 peter dodds]




# Generalizing Horton's laws

 How well does overall basin fit internal pattern?




[10-Dec-1999 peter dodds]

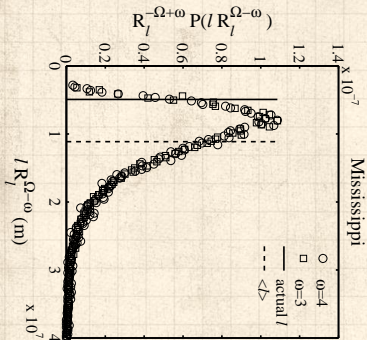
 Actual length = 4920 km (at 1 km res)

 Predicted Mean length = 11100 km




# Generalizing Horton's laws

 How well does overall basin fit internal pattern?



[10-Dec-1999 peter dodds]


 Actual length = **4920 km** (at 1 km res)

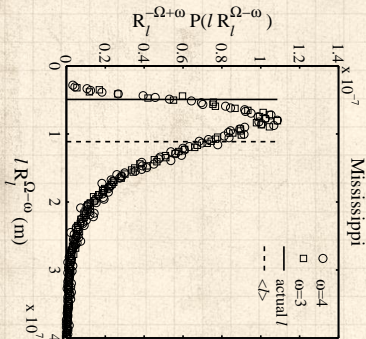
 Predicted Mean length = **11100 km**

 Predicted Std dev = **5600 km**




# Generalizing Horton's laws

 How well does overall basin fit internal pattern?




[source: <http://www.earth.oxfordjournals.org/advance-article-abstract/doi/10.1093/oxfordjournals.egp.a001001.a001001.pdf>]

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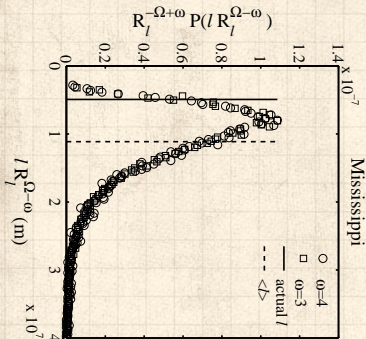
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# Generalizing Horton's laws


 How well does overall basin fit internal pattern?




[10-Dec-1999 peter dodds]

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 Predicted Mean length = **11100 km**

 Predicted Std dev = **5600 km**

 Actual length/Mean length = **44 %**

 Okay.





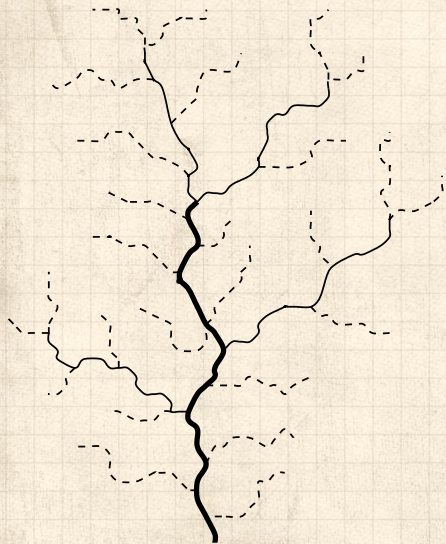
# Generalizing Horton's laws

Comparison of predicted versus measured main stream lengths for large scale river networks (in  $10^3$  km):

basin:	$l_\Omega$	$\bar{l}_\Omega$	$\sigma_l$	$l_\Omega/\bar{l}_\Omega$	$\sigma_l/\bar{l}_\Omega$
Mississippi	4.92	11.10	5.60	0.44	0.51
Amazon	5.75	9.18	6.85	0.63	0.75
Nile	6.49	2.66	2.20	2.44	0.83
Congo	5.07	10.13	5.75	0.50	0.57
Kansas	1.07	2.37	1.74	0.45	0.73
	$a_\Omega$	$\bar{a}_\Omega$	$\sigma_a$	$a_\Omega/\bar{a}_\Omega$	$\sigma_a/\bar{a}_\Omega$
Mississippi	2.74	7.55	5.58	0.36	0.74
Amazon	5.40	9.07	8.04	0.60	0.89
Nile	3.08	0.96	0.79	3.19	0.82
Congo	3.70	10.09	8.28	0.37	0.82
Kansas	0.14	0.49	0.42	0.28	0.86



# Combining stream segments distributions:



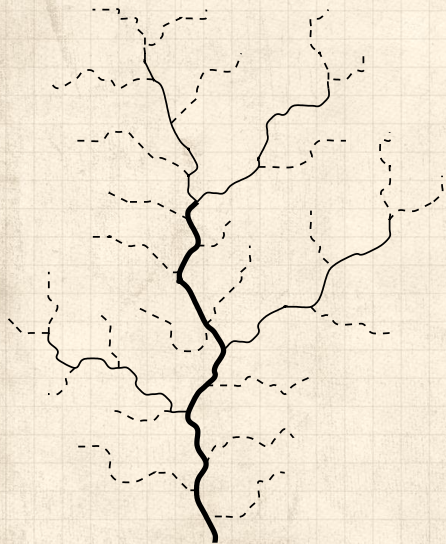
Stream segments sum  
to give main stream  
lengths



$$l_{\omega} = \sum_{\mu=1}^{\mu=\omega} s_{\mu}$$



# Combining stream segments distributions:



Stream segments sum  
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$$l_{\omega} = \sum_{\mu=1}^{\mu=\omega} s_{\mu}$$



$P(l_{\omega})$  is a  
convolution of  
distributions for the  
 $s_{\omega}$



# Generalizing Horton's laws




Sum of variables  $\ell_\omega = \sum_{\mu=1}^{\mu=\omega} s_\mu$  leads to convolution of distributions:

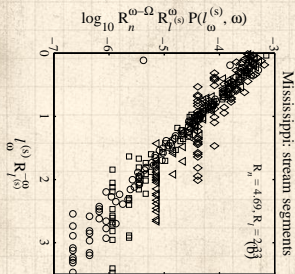
$$N(\ell|\omega) = N(s|1) * N(s|2) * \dots * N(s|\omega)$$



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$$N(\ell|\omega) = N(s|1) * N(s|2) * \dots * N(s|\omega)$$



$$N(s|\omega) = \frac{1}{R_n^\omega R_l^\omega} F(s/R_l^\omega)$$

$$F(x) = e^{-x/\xi}$$

Mississippi:  $\xi \approx 900$  m.

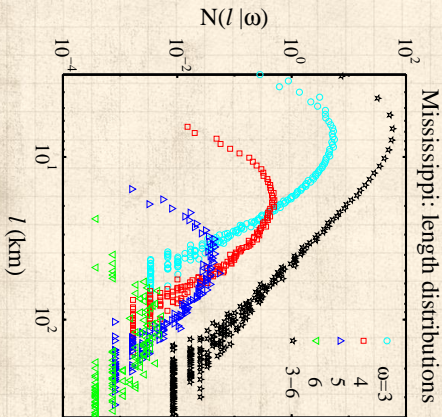


http://arxiv.org/abs/1006.1201v1 [physics, physics:fluid-dynamics, physics:stat-mech]  
 [07-Dec-2009 poster double]

# Generalizing Horton's laws



Next level up: Main stream length distributions must combine to give overall distribution for stream length



$$P(l) \sim l^{-\gamma}$$

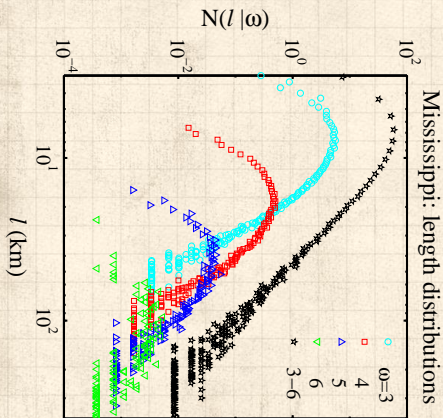


[source: /data/dodds/work/streams/data/mississippi/figures/fig8\_powerlawmain\_missipj.pdf]

[22-Mar-2000 peter dodds]

# Generalizing Horton's laws

Next level up: Main stream length distributions must combine to give overall distribution for stream length



[source: /data/dodds/work/streams/data/mississippi/figures/fig8\_powerlawmain\_missipr.pdf]

[22-Mar-2000 peter dodds]

- $P(l) \sim l^{-\gamma}$
- Another round of convolutions [3]
- Interesting ...



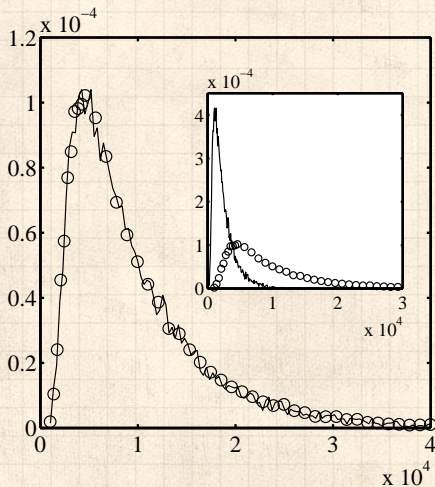
# Generalizing Horton's laws



Number and area distributions for the Scheidegger model [3]



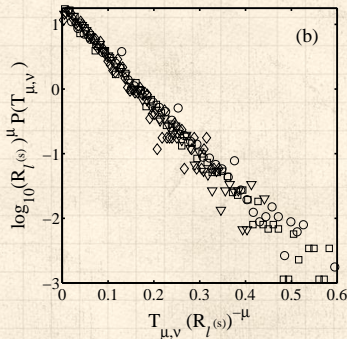
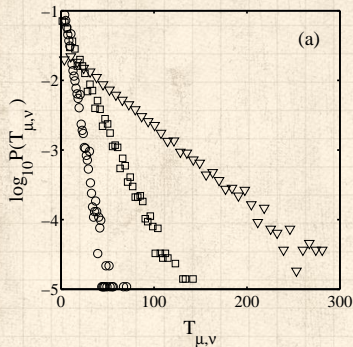
$P(n_{1,6})$  versus  $P(a_6)$  for a randomly selected  $\omega = 6$  basin.





# Generalizing Tokunaga's law

Scheidegger:



Observe exponential distributions for  $T_{\mu,\nu}$

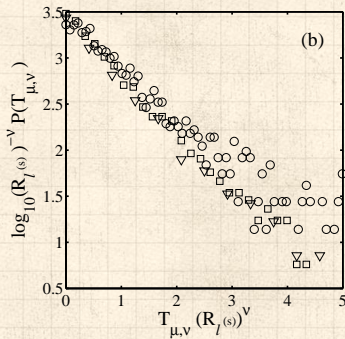
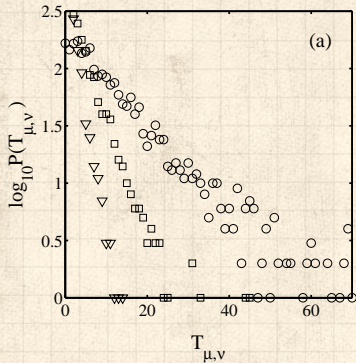


Scaling collapse works using  $R_s$



# Generalizing Tokunaga's law

Mississippi:



Same data collapse for Mississippi ...



# Generalizing Tokunaga's law

So

$$P(T_{\mu,\nu}) = (R_s)^{\mu-\nu-1} P_t [T_{\mu,\nu}/(R_s)^{\mu-\nu-1}]$$

where

$$P_t(z) = \frac{1}{\xi_t} e^{-z/\xi_t}.$$

$$P(s_\mu) \Leftrightarrow P(T_{\mu,\nu})$$



Exponentials arise from randomness.





Look at joint probability  $P(s_\mu, T_{\mu,\nu})$ .

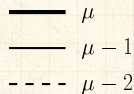


# Generalizing Tokunaga's law

## Network architecture:

 Inter-tributary lengths exponentially distributed

 Leads to random spatial distribution of stream segments



# Generalizing Tokunaga's law

The PoCSverse  
Branching Networks  
II  
66 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell


References




Follow streams segments down stream from their beginning



# Generalizing Tokunaga's law

 Follow stream segments downstream from their beginning

 Probability (or rate) of an order  $\mu$  stream segment terminating is **constant**:

$$\tilde{p}_\mu \simeq 1/(R_s)^{\mu-1} \xi_s$$



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- Probability decays exponentially with stream order
- Inter-tributary lengths exponentially distributed
- $\Rightarrow$  random spatial distribution of stream segments




# Generalizing Tokunaga's law

 Joint distribution for generalized version of Tokunaga's law:


$$P(s_\mu, T_{\mu,\nu}) = \tilde{p}_\mu \binom{s_\mu - 1}{T_{\mu,\nu}} p_\nu^{T_{\mu,\nu}} (1 - p_\nu - \tilde{p}_\mu)^{s_\mu - T_{\mu,\nu} - 1}$$

where

  $p_\nu$  = probability of absorbing an order  $\nu$  side stream





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where

  $p_\nu$  = probability of absorbing an order  $\nu$  side stream

  $\tilde{p}_\mu$  = probability of an order  $\mu$  stream terminating

 Approximation: depends on distance,  $\nu$  units of  $s_\mu$

 In each unit of distance along stream, there is one chance of a side stream entering or the stream terminating.



# Generalizing Tokunaga's law




Now deal with this thing:


$$P(s_{\mu}, T_{\mu, \nu}) = \tilde{p}_{\mu} \binom{s_{\mu} - 1}{T_{\mu, \nu}} p_{\nu}^{T_{\mu, \nu}} (1 - p_{\nu} - \tilde{p}_{\mu})^{s_{\mu} - T_{\mu, \nu} - 1}$$



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 Set  $(x, y) = (s_\mu, T_{\mu,\nu})$  and  $q = 1 - p_\nu - \tilde{p}_\mu$ , approximate liberally.




# Generalizing Tokunaga's law

 Now deal with this thing:

$$P(s_\mu, T_{\mu,\nu}) = \tilde{p}_\mu \left( \frac{s_\mu - 1}{T_{\mu,\nu}} \right) p_\nu^{T_{\mu,\nu}} (1 - p_\nu - \tilde{p}_\mu)^{s_\mu - T_{\mu,\nu} - 1}$$

 Set  $(x, y) = (s_\mu, T_{\mu,\nu})$  and  $q = 1 - p_\nu - \tilde{p}_\mu$ , approximate liberally.

 Obtain


$$P(x, y) = Nx^{-1/2} [F(y/x)]^x$$

where

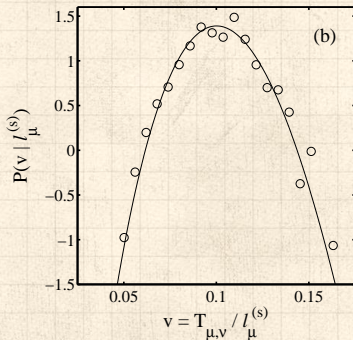
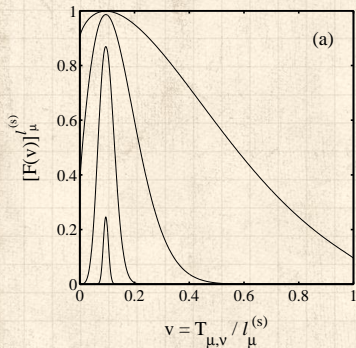
$$F(v) = \left( \frac{1-v}{q} \right)^{-(1-v)} \left( \frac{v}{p} \right)^{-v}.$$



# Generalizing Tokunaga's law


 Checking form of  $P(s_\mu, T_{\mu,\nu})$  works:

Scheidegger:

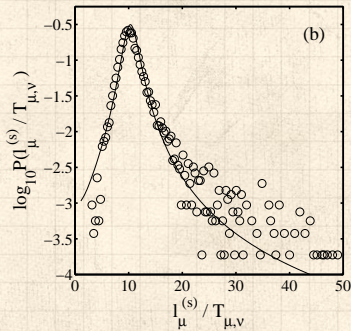
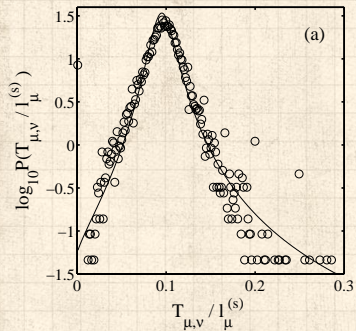





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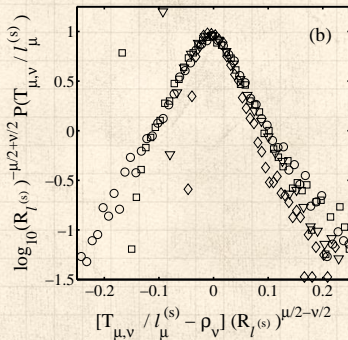
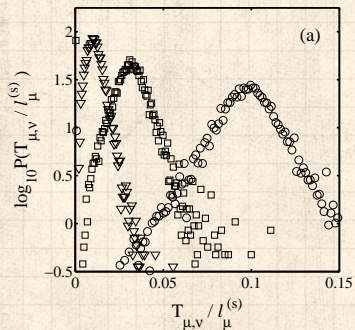
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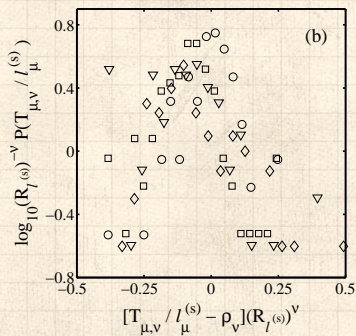
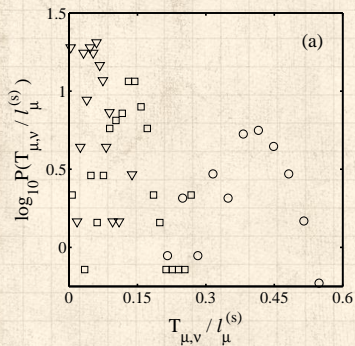
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# Generalizing Tokunaga's law

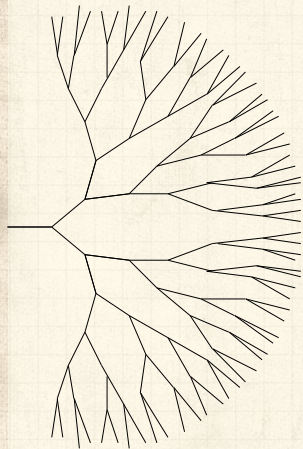
 Checking form of  $P(s_\mu, T_{\mu,\nu})$  works:

Mississippi:

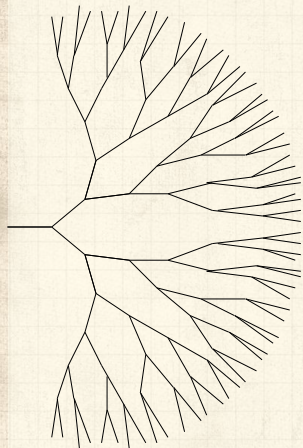




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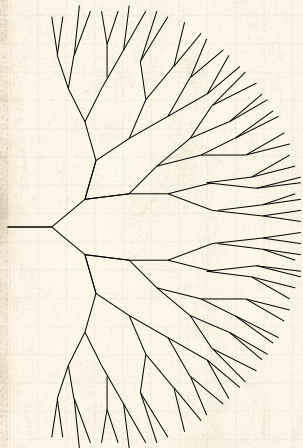
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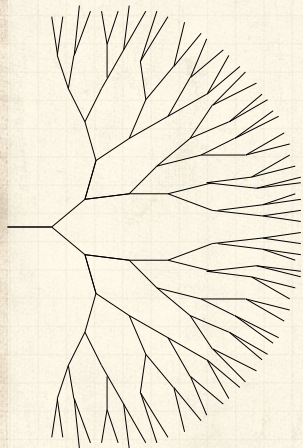
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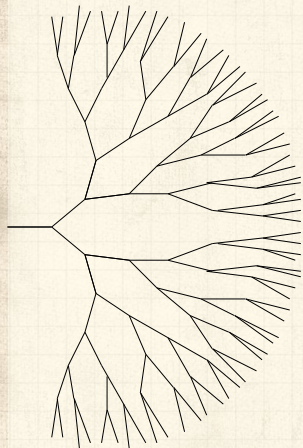






Led to idea of “Statistical inevitability” of river network statistics <sup>[7]</sup>





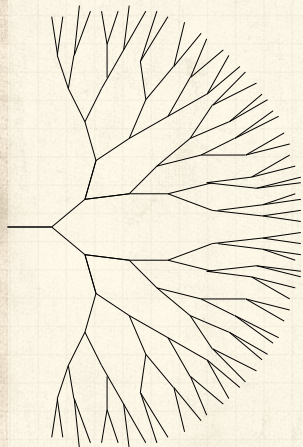
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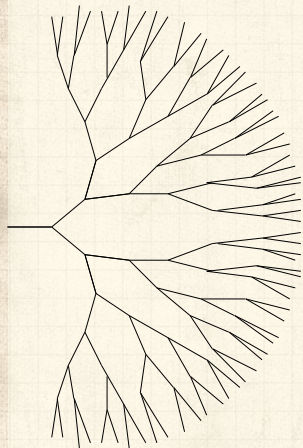
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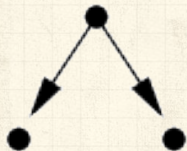


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-  So let's move on ...



# Scheidegger's model

Directed random networks <sup>[11, 12]</sup>



$$P(\searrow) = P(\swarrow) = 1/2$$



Functional form of all scaling laws exhibited but exponents differ from real world <sup>[15, 16, 14]</sup>



# Optimal channel networks

Rodríguez-Iturbe, Rinaldo, et al. <sup>[10]</sup>

The PoCverse  
Branching Networks  
II

76 of 85

Horton  $\Leftrightarrow$  Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models


Nutshell

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 **But:** numerical method used matters.

 **And:** Maritan et al. find basic universality classes are that of Scheidegger, self-similar, and a third kind of random network <sup>[8]</sup>



# Theoretical networks

## Summary of universality classes:


network	h	d
Non-convergent flow	1	1
Directed random	2/3	1
Undirected random	5/8	5/4
Self-similar	1/2	1
OCN's (I)	1/2	1
OCN's (II)	2/3	1
OCN's (III)	3/5	1
Real rivers	0.5–0.7	1.0–1.2

$$h \Rightarrow \ell \propto a^h \text{ (Hack's law).}$$

$$d \Rightarrow \ell \propto L_{\parallel}^d \text{ (stream self-affinity).}$$





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- 🧱 Laws can be extended nicely to laws of distributions.
- 🧱 Numerous models of branching network evolution exist: nothing rock solid yet ...?



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
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